ECOM073 Midterm test

Wednesday, 27 March, 9:00am-10:00am (60 minutes)

Place: PL-301 (Peter Landin teaching rooms)

Midterm 2024

Wednesday, 27 March, 9:00-10:00 am

1) Basic definitions: stationarity, white noise, i.i.d and others

2) Summary statistics: mean, variance, skewness, kurtosis, Jarque Bera test

3) Testing for absence of correlation

4) AR(p), MA(q) models, selection of order p, q

5) Checking the fit of the model, and significance of parameter estimates

6) AIC and BIC information criterions

Test covers: **Lecture 2-5, Problem Sets 2-5**

 Examples for preparation:

Problem Set 2: 2.1

Problem Set 3: 3.1, 3.2,

Problem Set 4: 4.3, 4.5

Problem Set 5: 5.2

See solutions of Quizzes 2-4 (QMPLUS, Week 7)